

CONSOLIDATED PENSION TRUST
INVESTMENT PERFORMANCE REPORT AS OF APRIL 30, 2006

	April-06					March-06					December-05					September-05					Current FYTD		Prior Year FY05		3 Years Ended	5 Years Ended	
	Market Value	Allocation		Returns-Month		Market Value	Allocation		Returns-Quarter		Market Value	Allocation		Returns-Quarter		Market Value	Allocation		Returns-Quarter		Returns		Returns		6/30/2005	6/30/2005	
		Actual	Policy(1)	Gross	Net			Policy(1)	Gross	Net			Policy(1)	Gross	Net			Policy(1)	Gross	Net	Gross	Net	Gross	Net	Net	Net	
LARGE CAP DOMESTIC EQUITY																											
Structured Growth																											
LA Capital	153,451,796	4.3%	4.3%	0.15%	0.13%	153,206,512	4.3%	4.4%	5.77%	5.71%	144,920,061	4.3%	4.4%	3.47%	3.42%	145,677,258	4.5%	4.4%	5.70%	5.64%	15.85%	15.64%	8.40%	8.17%	N/A	N/A	
Total Structured Growth	153,451,796	4.3%	4.3%	0.15%	0.13%	153,206,512	4.3%	4.4%	5.77%	5.71%	144,920,061	4.3%	4.4%	3.47%	3.42%	145,677,258	4.5%	4.4%	5.70%	5.64%	15.85%	15.64%	8.40%	8.17%	8.30%	-8.29%	
Russell 1000 Growth				-0.14%	-0.14%				3.09%	3.09%				2.98%	2.98%				4.01%	4.01%	10.27%	10.27%	1.67%	1.67%	7.25%	-10.36%	
Structured Value																											
LSV	158,313,129	4.4%	4.3%	2.71%	2.68%	154,141,854	4.4%	4.4%	6.71%	6.61%	146,945,656	4.4%	4.4%	2.52%	2.42%	144,739,740	4.4%	4.4%	4.93%	4.82%	17.90%	17.51%	18.71%	18.24%	14.45%	14.70%	
Russell 1000 Value				2.54%	2.54%				5.93%	5.93%				1.27%	1.27%				3.88%	3.88%	14.27%	14.27%	14.06%	14.06%	11.00%	5.27%	
Enhanced Russell 1000 Index																											
LA Capital	196,309,509	5.5%	5.5%	0.61%	0.60%	195,095,695	5.5%	5.8%	5.20%	5.15%	195,770,720	5.9%	5.8%	2.75%	2.69%	195,543,567	6.0%	5.8%	6.90%	6.85%	16.26%	16.06%	7.62%	7.39%	8.78%	N/A	
Russell 1000				1.20%	1.20%				4.49%	4.49%				2.12%	2.12%				3.95%	3.95%	12.25%	12.25%	7.92%	7.92%	9.19%	N/A	
Enhanced S&P 500 Index																											
Northern Trust	196,332,295	5.5%	5.5%	0.85%	0.83%	194,672,799	5.5%	5.8%	4.00%	3.95%	194,064,006	5.8%	5.8%	2.63%	2.57%	190,647,849	5.8%	5.8%	3.87%	3.81%	11.81%	11.60%	6.26%	6.02%	8.16%	N/A	
Westridge	205,297,951	5.7%	4.3%	1.38%	1.36%	202,503,725	5.7%	5.8%	4.34%	4.27%	194,206,911	5.8%	5.8%	2.17%	2.10%	190,214,200	5.8%	5.8%	3.72%	3.65%	12.09%	11.83%	6.96%	6.66%	8.57%	N/A	
Wells Capital	100,573,443	2.8%	2.9%	0.47%	0.47%	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	
Total Enhanced S&P 500 Index	502,203,689	14.0%	12.7%	1.12%	1.10%	397,176,524	11.2%	11.6%	4.17%	4.11%	388,270,917	11.6%	11.6%	2.40%	2.33%	380,862,049	11.7%	11.6%	3.80%	3.73%	11.96%	11.73%	6.53%	6.26%	8.87%	N/A	
S&P 500				1.34%	1.34%				4.21%	4.21%				2.09%	2.09%				3.60%	3.60%	11.70%	11.70%	6.32%	6.32%	8.28%	N/A	
S&P 500 Index																											
State Street	64,713,892	1.8%	2.0%	1.35%	1.35%	63,853,958	1.8%	2.9%	4.21%	4.21%	97,411,443	2.9%	2.9%	2.08%	2.07%	95,429,619	2.9%	2.9%	3.62%	3.61%	11.72%	11.70%	6.36%	6.34%	8.30%	-2.34%	
S&P 500				1.34%	1.34%				4.21%	4.21%				2.09%	2.09%				3.60%	3.60%	11.70%	11.70%	6.32%	6.32%	8.28%	-2.37%	
TOTAL LARGE CAP DOMESTIC EQUITY	1,074,992,015	30.0%	28.9%	1.14%	1.12%	963,474,543	27.2%	29.1%	5.01%	4.95%	973,318,797	29.1%	29.1%	2.61%	2.55%	962,252,233	29.4%	29.1%	4.84%	4.78%	14.26%	14.03%	8.91%	8.65%	9.54%	-0.74%	
S&P 500				1.34%	1.34%				4.21%	4.21%				2.09%	2.09%				3.60%	3.60%	11.70%	11.70%	6.32%	6.32%	8.28%	-2.37%	
SMALL CAP DOMESTIC EQUITY																											
Manager-of-Managers																											
SEI	359,434,838	10.0%	9.9%	0.35%	0.29%	358,341,666	10.1%	9.9%	13.43%	13.22%	333,285,495	10.0%	9.9%	1.16%	0.97%	329,679,497	10.1%	9.9%	5.68%	5.48%	21.68%	20.92%	10.21%	9.36%	13.65%	N/A	
Russell 2000 + 200bp (annually)				0.15%	0.15%				14.49%	14.49%				1.64%	1.64%				5.21%	5.21%	22.61%	22.61%	11.64%	11.64%	15.07%	N/A	
TOTAL SMALL CAP DOMESTIC EQUITY	359,434,838	10.0%	9.9%	0.35%	0.29%	358,341,666	10.1%	9.9%	13.43%	13.22%	333,285,495	10.0%	9.9%	1.16%	0.97%	329,679,497	10.1%	9.9%	5.68%	5.48%	21.68%	20.92%	10.21%	9.36%	13.65%	5.64%	
Russell 2000				-0.02%	-0.02%				13.94%	13.94%				1.13%	1.13%				4.69%	4.69%	20.62%	20.62%	9.45%	9.45%	12.81%	5.71%	
INTERNATIONAL EQUITY																											
Large Cap - Core																											
State Street	51,623,345	1.4%	1.4%	4.97%	4.95%	49,177,601	1.4%	1.4%	10.16%	10.11%	47,734,673	1.4%	1.4%	4.49%	4.44%	48,493,890	1.5%	1.4%	10.70%	10.65%	33.76%	33.54%	7.90%	7.68%	7.31%	-2.19%	
MSCI EAFE (2)				4.78%	4.78%				9.40%	9.40%				4.08%	4.08%				10.38%	10.38%	31.68%	31.68%	9.59%	9.59%	7.29%	-2.85%	
Large Cap - Active																											
Capital Guardian	149,635,062	4.2%	4.1%	2.13%	2.09%	146,741,058	4.1%	4.1%	7.61%	7.49%	145,251,199	4.3%	4.1%	9.55%	9.43%	145,138,041	4.4%	4.1%	11.95%	11.82%	34.78%	34.29%	11.73%	11.23%	7.35%	-3.02%	
LSV	154,748,378	4.3%	4.1%	2.89%	2.86%	147,265,762	4.2%	4.1%	11.64%	11.53%	141,439,984	4.2%	4.1%	4.39%	4.29%	144,427,603	4.4%	4.1%	11.66%	11.55%	33.90%	33.45%	N/A	N/A	N/A	N/A	
Bank of Ireland	51,792,284	1.4%	1.4%	5.20%	5.14%	49,275,619	1.4%	1.4%	11.47%	11.28%	47,176,106	1.4%	1.4%	3.46%	3.28%	46,697,501	1.4%	1.4%	7.17%	6.99%	30.02%	29.28%	12.99%	12.20%	N/A	N/A	
Total Large Cap - Active	356,175,724	9.9%	9.7%	2.90%	2.86%	343,282,439	9.7%	9.6%	9.86%	9.74%	333,867,289	10.0%	9.6%	6.48%	6.36%	336,263,145	10.3%	9.6%	11.15%	11.02%	33.79%	33.28%	14.28%	13.74%	8.14%	-2.37%	
MSCI EAFE - 50% Hedged				2.85%	2.85%				9.20%	9.20%				5.84%	5.84%				11.07%	11.07%	32.03%	32.03%	14.41%	14.41%	8.84%	-2.01%	
Small Cap - Active																											
Lazard	52,003,506	1.4%	1.4%	4.70%	4.64%	49,694,952	1.4%	1.4%	11.83%	11.63%	47,036,757	1.4%	1.4%	3.07%	2.89%	47,800,060	1.5%	1.4%	9.84%	9.65%	32.57%	31.78%	20.69%	19.82%	N/A	N/A	
Wellington	51,706,025	1.4%	1.4%	4.50%	4.43%	53,525,797	1.5%	1.4%	10.24%	10.00%	48,855,269	1.5%	1.4%	6.19%	5.95%	46,936,834	1.4%	1.4%	8.32%	8.08%	32.51%	31.55%	13.00%	12.00%	N/A	N/A	
Total Small Cap - Active	103,709,531	2.9%	2.8%	4.60%	4.53%	103,220,749	2.9%	2.7%	11.02%	10.80%	95,692,026	2.9%	2.7%	4.62%	4.41%	94,736,894	2.9%	2.7%	9.09%	8.88%	32.54%	31.67%	16.84%	15.90%	N/A	N/A	
Citigroup Broad Market Index < \$2BN				4.65%	4.65%				9.34%	9.34%				8.94%	8.94%				12.05%	12.05%	39.66%	39.66%	21.33%	21.33%	N/A	N/A	
TOTAL INTERNATIONAL EQUITY	511,508,600	14.3%	13.8%	3.46%	3.42%	495,680,789	14.0%	13.7%	10.13%	9.99%	477,293,988	14.3%	13.7%	5.90%	5.77%	479,493,929	14.7%	13.6%	10.70%	10.56%	33.57%	33.02%	13.69%	13.12%	10.28%	-0.51%	
MSCI EAFE - 50% Hedged				2.85%	2.85%				9.20%	9.20%				5.84%	5.84%				11.07%	11.07%	32.03%	32.03%	14.41%	14.41%	8.84%	-2.01%	
EMERGING MARKETS EQUITY																											
Core																											
Capital Guardian	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	32,065,211	1.0%	0.8%	10.18%	9.92%	133,660,006	4.1%	3.5%	16.52%	16.25%	N/A	N/A	35.08%	33.94%	22.44%	4.12%	
Ishares-Index Fund (temporary)	-	0.0%	0.8%	N/A	N/A	1,603	0.0%	0.8%	N/A	N/A	28,015,205	0.8%	0.8%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	
JP Morgan	33,418,688	0.9%	0.8%	6.03%	5.96%	31,529,117	0.9%	0.8%	10.70%	10.46%	28,482,061	0.9%	0.8%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	
PanAgora	29,135,656	0.8%	0.8%	6.88%	6.82%	27,259,554	0.8%	0.8%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	
WestLB	29,194,839	0.8%	0.0%	7.33%	7.27%	27,201,929	0.8%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	
UBS	65,335,997	1.8%	1.4%	7.38%	7.31%	60,848,424	1.7%	1.4%	11.84%	11.61%	54,406,960	1.6%	1.4%	7.85%	7.63%	46,522,757	1.4%	1.3%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	
Total Core	157,085,180	4.4%	3.9%	6.99%	6.93%	146,840,627	4.2%	3.9%	11.50%	11.30%	142,969,437	4.3%	3.9%	8.91%	8.68%	180,182,763	5.5%	4.8%	17.31%	17.05%	52.40%	51.40%	35.08%	33.94%	22.44%	4.12%	
MSCI Emerging Markets				7.14%	7.14%				12.12%	12.12%				7.20%	7.20%				18.11%	18.11%	52.10%	52.10%	34.89%	34.89%	24.42%	7.64%	
Small Cap																											
DFA	37,220,939	1.0%	0.9%	8.12%	8.06%	34,425,516	1.0%	0.9%	12.83%	12.64%	32,842,513	1.0%	0.9%	8.34%	8.16%	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	
MSCI Emerging Markets				7.14%	7.14%				12.12%	12.12%				7.20%	7.20%				18.11%	18.11%			N/A	N/A	N/A	N/A	
TOTAL EMERGING MARKETS EQUITY	194,306,119	5.4%	4.8%	7.20%	7.15%	181,266,143	5.1%	4.8%	11.69%	11.49%	175,811,950	5.3%	4.8%	8.44%	8.22%	180,182,763	5.5%	4.8%	17.31%	17.05%	52.31%	51.32%	35.08%	33.94%	22.44%	4.12%	
MSCI Emerging Markets				7.14%	7.14%				12.12%	12.12%				7.20%	7.20%				18.11%	18.11%					24.42%	7.64%	
DOMESTIC FIXED INCOME																											
Core Bond																											
Western Asset	70,428,524	2.0%	2.4%	-0.23%	-0.25%	70,595,912	2.0%	2.4%	-0.51%	-0.56%	67,708,572	2.0%	2.3%	0.29%	0.24%	57,961,162	1.8%	2.0%	-0.43%	-0.48%	-0.88%	-1.05%	7.47%	7.25%	7.46%	8.91%	
Lehman Aggregate				-0.18%	-0.18%				-0.65%	-0.65%				0.59%	0.59%				-0.67%	-0.67%	-0.91%	-0.91%	6.80%	6.80%	5.75%	7.40%	
Index																											
Bank of ND	144,841,975	4.0%	4.2%	-0.35%	-0.35%	145,351,236	4.1%	4.2%	-0.92%	-0.94%	138,237,282	4.1%	4.2%	0.66%	0.64%	119,170,827	3.6%	3.9%	-0.92%	-0.93%	-1.53%	-1.58%	7.29%	7.23%	6.11%	7.77%	
Bank of ND Match Loan CD Program	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	30,659,234	0.9%	0.9%	1.28%	1.28%	N/A	N/A	5.08%	5.08%	5.33%	5.53%	
Total Index	144,841,975	4.0%	4.2%	-0.35%	-0.35%	145,351,236	4.1%	4.2%	-0.92%	-0.94%	138,237,282	4.1%	4.2%	0.84%	0.83%	149,830,061	4.6%										

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INVESTMENT PERFORMANCE REPORT AS OF APRIL 30, 2006

	April-06					March-06					December-05					September-05					Current FYTD		Prior Year FY05		3 Years Ended	5 Years Ended
	Allocation			Returns-Month		Allocation			Returns-Quarter		Allocation			Returns-Quarter		Allocation			Returns-Quarter		Returns		Returns		6/30/2005	6/30/2005
	Market Value	Actual	Policy(1)	Gross	Net	Market Value	Actual	Policy(1)	Gross	Net	Market Value	Actual	Policy(1)	Gross	Net	Market Value	Actual	Policy(1)	Gross	Net	Gross	Net	Gross	Net	Net	Net
BBB Average Quality																										
Wells Capital	69,262,863	1.9%	2.4%	-0.39%	-0.41%	69,522,763	2.0%	2.4%	-0.91%	-0.97%	67,454,222	2.0%	2.3%	0.62%	0.56%	57,174,851	1.7%	2.0%	-1.59%	-1.65%	-2.27%	-2.46%	12.31%	12.04%	9.22%	8.81%
Lehman US Credit BAA				-0.36%	-0.36%				-1.20%	-1.20%				0.39%	0.39%				-0.97%	-0.97%	-2.13%	-2.13%	8.60%	8.60%	9.16%	7.86%
Private Debt																										
Prudential	70,655,519	2.0%	2.0%	-0.13%	-0.15%	70,747,975	2.0%	2.0%	-0.60%	-0.66%	67,812,479	2.0%	2.0%	0.88%	0.82%	56,778,645	1.7%	1.7%	-0.21%	-0.27%	-0.07%	-0.28%	N/A	N/A	N/A	N/A
Lehman Aggregate				-0.18%	-0.18%				-0.65%	-0.65%				0.59%	0.59%				-0.67%	-0.67%	-0.91%	-0.91%	N/A	N/A	N/A	N/A
Timberland																										
RMK	61,291,391	1.7%	1.7%	3.91%	3.83%	60,602,157	1.7%	1.7%	5.64%	5.39%	57,366,371	1.7%	1.7%	-5.86%	-6.09%	62,054,252	1.9%	1.9%	0.00%	-0.24%	3.34%	2.53%	15.58%	14.50%	12.47%	N/A
TIR	151,745,147	4.2%	4.2%	3.73%	3.70%	155,700,252	4.4%	4.4%	16.79%	16.68%	154,990,111	4.6%	4.6%	3.28%	3.19%	155,993,043	4.8%	4.8%	0.00%	-0.09%	25.12%	24.75%	N/A	N/A	N/A	N/A
Total Timberland	213,036,538	5.9%	5.9%	3.78%	3.74%	216,302,409	6.1%	6.1%	13.78%	13.63%	212,356,482	6.4%	6.4%	0.68%	0.55%	218,047,295	6.7%	6.7%	0.00%	-0.13%	18.88%	18.37%	45.20%	44.29%	21.48%	N/A
NCREIF Timberland Index				0.00%	0.00%				11.98%	11.98%				11.98%	11.98%				0.95%	0.95%	26.59%	26.59%	14.07%	14.07%	8.55%	N/A
TOTAL DOMESTIC FIXED INCOME	640,948,995	17.9%	19.0%	1.16%	1.14%	644,592,058	18.2%	19.1%	4.57%	4.48%	621,563,330	18.6%	19.2%	0.77%	0.68%	598,452,763	18.3%	19.2%	-0.11%	-0.19%	6.48%	6.19%	19.65%	19.23%	11.83%	8.92%
Lehman Aggregate				-0.18%	-0.18%				-0.65%	-0.65%				0.59%	0.59%				-0.67%	-0.67%	-0.91%	-0.91%	6.80%	6.80%	5.75%	7.40%
HIGH YIELD BONDS																										
Core																										
Loomis Sayles	99,722,348	2.8%	2.9%	0.45%	0.41%	99,356,730	2.8%	2.9%	3.80%	3.67%	95,839,132	2.9%	2.9%	1.49%	1.36%	92,929,788	2.8%	2.9%	1.36%	1.24%	7.26%	6.82%	16.53%	15.96%	N/A	N/A
Sutter/Wells Capital	98,633,369	2.7%	2.9%	0.73%	0.69%	97,804,742	2.8%	2.9%	2.78%	2.65%	95,276,420	2.9%	2.9%	1.51%	1.38%	91,564,263	2.8%	2.9%	0.43%	0.31%	5.54%	5.11%	10.16%	9.62%	N/A	N/A
Total Core	198,355,717	5.5%	5.9%	0.59%	0.55%	197,161,472	5.6%	5.8%	3.29%	3.16%	191,115,552	5.7%	5.8%	1.50%	1.37%	184,494,051	5.6%	5.8%	0.90%	0.77%	6.40%	5.96%	13.32%	12.76%	13.38%	5.52%
LB High Yield 2% Issuer Constrained Index				0.62%	0.62%				2.61%	2.61%				0.80%	0.80%				0.99%	0.99%	5.10%	5.10%	10.63%	10.63%	N/A	N/A
Mezzanine Debt																										
Goldman Sachs	500,000	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
TOTAL HIGH YIELD BONDS	198,855,717	5.5%	5.9%	0.59%	0.55%	197,161,472	5.6%	5.8%	3.29%	3.16%	191,115,552	5.7%	5.8%	1.50%	1.37%	184,494,051	5.6%	5.8%	0.90%	0.77%	6.40%	5.96%	13.32%	12.76%	13.38%	5.52%
LB High Yield 2% Issuer Constrained Index				0.62%	0.62%				2.61%	2.61%				0.80%	0.80%				0.99%	0.99%	5.10%	5.10%	10.86%	10.86%	14.51%	7.47%
INTERNATIONAL FIXED INCOME																										
International Sovereign																										
UBS Global	78,681,933	2.2%	2.5%	3.21%	3.18%	76,232,656	2.2%	2.5%	0.23%	0.13%	76,134,286	2.3%	2.5%	-2.44%	-2.54%	76,996,116	2.4%	2.5%	-0.98%	-1.08%	-0.06%	-0.41%	8.36%	7.92%	11.22%	8.24%
Citigroup Non-US Gov't Bond Index				3.14%	3.14%				-0.18%	-0.18%				-2.61%	-2.61%				-1.24%	-1.24%	-0.98%	-0.98%	7.75%	7.75%	10.98%	7.92%
International Core																										
Brandywine	82,293,649	2.3%	2.5%	3.05%	3.01%	79,822,892	2.3%	2.5%	0.77%	0.66%	79,294,884	2.4%	2.5%	-0.11%	-0.22%	78,246,117	2.4%	2.5%	0.91%	0.80%	4.67%	4.30%	12.25%	11.78%	N/A	N/A
Lehman Global Aggregate (ex-US)				3.24%	3.24%				3.16%	3.16%				-2.39%	-2.39%				-0.86%	-0.86%	3.07%	3.07%	8.10%	8.10%	N/A	N/A
TOTAL INTERNATIONAL FIXED INCOME	160,975,582	4.5%	5.1%	3.13%	3.09%	156,055,548	4.4%	5.0%	0.51%	0.40%	155,429,170	4.7%	5.0%	-1.26%	-1.36%	155,242,233	4.7%	5.0%	-0.05%	-0.15%	2.30%	1.94%	10.30%	9.84%	12.08%	8.74%
Citigroup Non-US Gov't Bond Index				3.14%	3.14%				-0.18%	-0.18%				-2.61%	-2.61%				-1.24%	-1.24%	-0.98%	-0.98%	7.75%	7.75%	10.98%	7.92%
REAL ESTATE																										
INVESCO	125,520,061			0.05%	0.00%	125,451,523			5.77%	5.60%	119,165,607			1.89%	1.73%	117,329,979			7.36%	7.19%	15.75%	15.15%	22.97%	22.20%	12.15%	10.44%
J.P. Morgan Strategic & Special Funds	129,189,127			1.92%	1.82%	126,882,068			4.31%	4.00%	121,996,523			5.24%	4.94%	116,258,688			6.64%	6.33%	19.31%	18.16%	20.92%	19.52%	12.70%	10.44%
J.P. Morgan Alternative Property Fund	22,206,122			0.00%	0.00%	6,900,000			N/A	N/A	-			N/A	N/A	-			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
TOTAL REAL ESTATE	276,915,310	7.7%	6.9%	0.96%	0.89%	259,233,591	7.3%	6.8%	4.89%	4.66%	241,162,130	7.2%	6.8%	3.57%	3.33%	233,588,667	7.1%	6.8%	7.00%	6.76%	17.35%	16.49%	21.86%	20.77%	12.39%	10.43%
NCREIF Total Index				1.19%	1.19%				3.62%	3.62%				5.43%	5.43%				4.44%	4.44%	15.45%	15.45%	18.02%	18.02%	12.07%	10.81%
ALTERNATIVE INVESTMENTS																										
Brinson IVCF III	570,439			0.00%	0.00%	570,439			16.68%	16.68%	636,867			5.25%	5.25%	605,117			-4.74%	-4.74%	16.99%	16.99%	18.70%	15.66%	3.94%	8.26%
Brinson IVCF II	60,623			0.00%	0.00%	60,623			0.00%	0.00%	110,623			22.67%	22.67%	90,179			0.00%	0.00%	22.67%	22.67%	4.30%	0.89%	3.69%	-11.70%
Coral Partners II	100,073			0.00%	0.00%	99,983			-0.45%	-0.45%	100,439			3.92%	3.92%	123,908			0.19%	0.19%	3.65%	3.65%	4.67%	1.13%	8.47%	-21.52%
Coral Partners V	9,820,699			0.00%	0.00%	8,995,697			-1.81%	-1.81%	9,161,805			1.43%	1.43%	9,032,647			0.01%	0.01%	-0.40%	-0.40%	-10.30%	-18.97%	-24.36%	-22.64%
Coral Partners V - Supplemental	1,316,864			0.00%	0.00%	890,288			-18.49%	-18.49%	1,092,277			-1.04%	-1.04%	1,103,783			-7.36%	-7.36%	-25.27%	-25.27%	-4.05%	-6.85%	-4.52%	N/A
Coral Partners VI	12,549,013			0.00%	0.00%	13,319,507			-1.01%	-1.01%	10,955,976			2.13%	2.13%	8,852,363			-1.55%	-1.55%	-0.47%	-0.47%	8.18%	-1.17%	N/A	N/A
Brinson 1998 Partnership Fund	2,427,075			0.00%	0.00%	2,427,075			0.82%	0.82%	2,838,562			3.50%	3.50%	2,742,456			3.17%	3.17%	7.66%	7.66%	21.52%	19.64%	3.73%	-1.83%
Brinson 1999 Partnership Fund	4,958,853			0.00%	0.00%	4,958,853			3.86%	3.86%	4,774,512			0.												